

Fig. 1

	Total Assets (Mil. \$)	Net Assets Rank	Estimated Net Flow (Mil. \$)	Rank	Estimated Net Flow (Mil. \$)	Rank
					01/31/1990	
					12/31/1999	
Equity Funds			1 year		10 years	
Large-Cap Growth Funds	\$507,552	1	\$74,290	1	\$150,014	1
Multi-Cap Growth Funds	\$505,773	2	\$35,681	2	\$113,772	2
Science & Technology Funds	\$168,385	9	\$34,645	3	\$46,002	10
S&P 500 Funds	\$228,509	6	\$32,037	4	\$107,208	4
Large-Cap Core Funds	\$362,813	3	\$17,798	5	\$71,334	6
Multi-Cap Core Funds	\$172,192	8	\$13,726	6	\$59,230	7
Small-Cap Growth Funds	\$79,166	14	\$5,193	7	\$21,928	12
Global Funds	\$172,441	7	\$4,059	8	\$48,396	8
Mid-Cap Growth Funds	\$121,106	12	\$3,865	9	\$19,536	14
Japanese Funds	\$8,467	32	\$3,035	10	\$4,322	29
Telecommunication Funds	\$12,455	28	\$2,610	11	\$3,413	31
Pacific Region Funds	\$8,591	31	\$1,993	12	\$4,930	27
Large-Cap Value Funds	\$349,444	4	\$1,779	13	\$107,304	3
Health/Biotechnology Funds	\$39,650	18	\$1,346	14	\$8,065	20
International Small-Cap Funds	\$14,999	27	\$995	15	\$4,918	28
International Funds	\$258,999	5	\$775	16	\$93,631	5
Balanced Funds	\$168,166	10	\$591	17	\$48,360	9
Specialty Diversified Equity Funds	\$1,905	38	\$331	18	\$943	35
Canadian Funds	\$83	42	(\$12)	19	(\$28)	39
Pacific Ex Japan Funds	\$5,703	34	(\$16)	20	\$2,984	32
China Region Funds	\$876	40	(\$84)	21	(\$58)	40
Gold Oriented Funds	\$1,805	39	(\$96)	22	\$824	36
Sector/Miscellaneous Funds	\$3,126	36	(\$100)	23	\$1,004	34
Balanced Target Maturity Funds	\$860	41	(\$171)	24	(\$615)	41
Latin American Funds	\$2,145	37	(\$306)	25	\$1,472	33
Natural Resources Funds	\$4,379	35	(\$321)	26	\$599	37
Emerging Markets Funds	\$23,226	25	(\$413)	27	\$16,345	17
Convertible Securities Funds	\$8,807	30	(\$1,008)	28	\$444	38
Utility Funds	\$25,740	24	(\$1,215)	29	(\$4,623)	42
Real Estate Funds	\$7,521	33	(\$1,242)	30	\$6,150	23
Small-Cap Core Funds	\$37,572	20	(\$1,854)	31	\$11,681	18
Mid-Cap Core Funds	\$52,320	16	(\$1,974)	32	\$8,984	19
European Region Funds	\$26,820	22	(\$2,479)	33	\$6,308	22

Fig. 2.1

Global Small-Cap Funds	\$26,634	23	(\$3,041)	34	\$3,639	30
Mid-Cap Value Funds	\$32,018	21	(\$3,480)	35	\$5,470	25
Flexible Portfolio Funds	\$66,668	15	(\$3,720)	36	\$18,459	15
Global Flexible Port Funds	\$22,766	26	(\$5,178)	37	\$5,721	24
Income Funds	\$39,864	17	(\$5,427)	38	\$6,484	21
Financial Services Funds	\$11,167	29	(\$5,713)	39	\$5,050	26
Small-Cap Value Funds	\$39,029	19	(\$8,795)	40	\$17,245	16
Equity Income Funds	\$98,870	13	(\$14,610)	41	\$22,922	11
Multi-Cap Value Funds	\$163,174	11	(\$33,600)	42	\$19,915	13
 Total	 \$3,881,782		 \$139,899		 \$1,069,681	

Fig. 2.2

Total Net Rank Estimated Rank Estimated Rank

Assets (Mil. \$)			Net Flow		Net Flow	
			(Mil. \$)		(Mil. \$)	
					01/31/1990	
					12/31/1999	
Fixed Income Funds				1 year		10 years
Insti Money Market Funds	\$370,160	2	\$91,691	1	\$206,337	2
Money Market Funds	\$725,465	1	\$84,929	2	\$341,751	1
Intermediate Investment Grade	\$77,708	8	\$9,555	3	\$45,840	3
Debt Funds						
Insti U.S. Government Money	\$79,651	6	\$6,139	4	\$22,802	9
Market Funds						
Tax-Exempt Money Market	\$92,327	5	\$3,793	5	\$25,242	7
Funds						
California Tax-Exempt Money	\$33,156	14	\$3,589	6	\$16,501	10
Market Funds						
Intermediate U.S. Government	\$28,135	16	\$2,792	7	\$10,313	12
Funds						
U.S. Treasury Money Market	\$57,724	10	\$2,356	8	\$23,492	8
Funds						
U.S. Government Money	\$77,963	7	\$2,319	9	\$29,424	6
Market Funds						

Fig. 3.1

New York Tax-Exempt Money Market Funds	\$18,178	23	\$1,454	10	\$8,417	15
Short Investment Grade Debt Funds	\$22,619	21	\$1,232	11	\$3,803	20
Massachusetts Tax-Exempt Money Market Fds	\$5,090	39	\$693	12	\$3,005	23
Sh-Intmdt U.S. Government Funds	\$11,322	27	\$599	13	\$304	51
Target Maturity Funds	\$2,004	64	\$553	14	\$845	40
Short U.S. Government Funds	\$9,071	30	\$529	15	(\$413)	79
Other States Tax-Exempt Money Market Fds	\$5,842	35	\$497	16	\$6,228	17
California Intermdt Municipal Debt Funds	\$3,494	51	\$345	17	\$2,227	26
Intermediate Municipal Debt Funds	\$27,336	18	\$336	18	\$9,112	13
New Jersey Tax-Exempt Money Market Funds	\$5,573	36	\$261	19	\$1,666	31
Short Municipal Debt Funds	\$7,425	32	\$176	20	\$2,469	25
Ohio Tax-Exempt Money Market Funds	\$3,629	50	\$86	21	\$1,801	30
Massachusetts Intermediate Muni Debt Fds	\$517	84	\$75	22	\$264	54
Hawaii Municipal Debt Funds	\$1,354	72	\$74	23	\$176	59
Other States Sh-Intmdt Muni Debt Fds	\$1,498	69	\$68	24	\$1,147	36
Pennsylvania Tax-Exempt Money Market Fds	\$4,587	42	\$25	25	\$2,136	27
Georgia Municipal Debt Funds	\$951	76	\$13	26	\$301	52
New York Insured Municipal Debt Funds	\$2,218	60	\$8	27	\$567	46
Florida Insured Municipal Debt Funds	\$1,198	73	\$1	28	\$953	37
Washington Municipal Debt Funds	\$47	89	(\$10)	29	(\$4)	68
Tennessee Municipal Debt Funds	\$765	78	(\$11)	30	\$352	48
South Carolina Municipal Debt Funds	\$716	79	(\$12)	31	\$63	66

Fig. 3.2

Louisiana Municipal Debt Funds	\$434	86	(\$12)	32	\$69	65
Virginia Municipal Debt Funds	\$2,426	57	(\$14)	33	\$886	38
Kansas Municipal Debt Funds	\$401	87	(\$16)	34	\$295	53
Virginia Intermediate Muni Debt Fds	\$594	81	(\$23)	35	\$141	62
Ultra-Short Obligations Funds	\$6,383	33	(\$29)	36	\$2,812	24
Missouri Municipal Debt Funds	\$995	75	(\$32)	37	\$237	57
Pennsylvania Municipal Debt Funds	\$7,502	31	(\$32)	38	\$1,207	35
Sh-Intmdt Municipal Debt Funds	\$6,102	34	(\$34)	39	\$1,348	34
Alabama Municipal Debt Funds	\$443	85	(\$37)	40	(\$8)	69
California Sh-Intmdt Municipal Debt Fds	\$568	82	(\$38)	41	\$320	50
Florida Intermediate Municipal Debt Fds	\$872	77	(\$41)	42	\$246	56
Texas Municipal Debt Funds	\$344	88	(\$48)	43	(\$141)	72
Ohio Intermediate Municipal Debt Fds	\$655	80	(\$49)	44	\$249	55
Connecticut Tax-Exempt Money Market Fds	\$2,878	54	(\$54)	45	\$846	39
Colorado Municipal Debt Funds	\$1,131	74	(\$63)	46	\$145	61
Maryland Municipal Debt Funds	\$2,348	59	(\$66)	47	\$207	58
Kentucky Municipal Debt Funds	\$1,395	71	(\$73)	48	\$130	64
General Bond Funds	\$4,800	41	(\$77)	49	\$3,133	22
North Carolina Municipal Debt Funds	\$2,074	62	(\$87)	50	\$320	49
Pennsylvania Intermediate Muni Debt Fds	\$526	83	(\$88)	51	(\$212)	77
Massachusetts Municipal Debt Funds	\$4,185	43	(\$94)	52	(\$376)	78
Oregon Municipal Debt Funds	\$1,455	70	(\$94)	53	\$4	67
Other States Municipal Debt Funds	\$1,793	65	(\$95)	54	\$501	47
California Insured Municipal Debt Funds	\$3,998	45	(\$96)	55	\$578	45

Fig. 3.3

Michigan Tax-Exempt Money Market Funds	\$1,551	67	(\$120)	56	\$660	42
Arizona Municipal Debt Funds	\$2,037	63	(\$120)	57	(\$87)	71
Connecticut Municipal Debt Funds	\$1,719	66	(\$140)	58	(\$175)	74
Intermediate U.S. Treasury Funds	\$3,826	47	(\$166)	59	\$1,803	29
International Income Funds	\$5,404	38	(\$176)	60	\$1,575	32
General U.S. Treasury Funds	\$2,738	56	(\$181)	61	(\$39)	70
Minnesota Municipal Debt Funds	\$2,860	55	(\$206)	62	(\$146)	73
Corporate Debt Funds BBB-Rated	\$23,624	19	(\$211)	63	\$8,914	14
New Jersey Municipal Debt Funds	\$5,017	40	(\$212)	64	\$130	63
New York Intermdt Municipal Debt Funds	\$2,118	61	(\$214)	65	\$657	43
Emerging Markets Debt Funds	\$3,672	49	(\$230)	66	\$1,810	28
Ohio Municipal Debt Funds	\$3,762	48	(\$241)	67	(\$182)	75
Short World Multi-Market Income Funds	\$1,517	68	(\$260)	68	(\$5,965)	82
Instl Tax-Exempt Money Market Funds	\$36,159	13	(\$285)	69	\$8,269	16
Michigan Municipal Debt Funds	\$3,237	52	(\$325)	70	(\$209)	76
Sh-Intmdt Investment Grade Debt Funds	\$13,504	25	(\$356)	71	\$3,761	21
Other States Intermediate Muni Debt Fds	\$3,859	46	(\$361)	72	\$1,492	33
Florida Municipal Debt Funds	\$5,521	37	(\$543)	73	\$583	44
Adjustable Rate Mortgage Funds	\$3,123	53	(\$669)	74	(\$11,550)	84
Flexible Income Funds	\$2,403	58	(\$716)	75	\$167	60
Short U.S. Treasury Funds	\$4,041	44	(\$840)	76	\$740	41
New York Municipal Debt Funds	\$18,465	22	(\$1,257)	77	(\$1,766)	80
GNMA Funds	\$38,231	12	(\$1,271)	78	(\$23,344)	87
Insured Municipal Debt Funds	\$11,700	26	(\$1,292)	79	(\$5,682)	81
Global Income Funds	\$10,397	28	(\$1,420)	80	(\$70,481)	89
High Yield Municipal Debt Funds	\$16,870	24	(\$1,514)	81	\$4,397	19

Fig. 3.4

DODGE FUND RANKINGS

U.S. Mortgage Funds	\$9,943	29	(\$1,688)	82	(\$15,412)	85
General U.S. Government Fds	\$27,415	17	(\$2,198)	83	(\$28,556)	88
Corporate Debt Funds A-Rated	\$38,832	11	(\$2,246)	84	\$6,077	18
Instl U.S. Treasury Money	\$101,156	3	(\$2,324)	85	\$36,363	4
Market Funds						
Multi-Sector Income Funds	\$22,644	20	(\$3,071)	86	\$10,853	11
California Municipal Debt Funds	\$30,621	15	(\$3,139)	87	(\$7,862)	83
High Current Yield Funds	\$99,746	4	(\$4,915)	88	\$34,996	5
General Municipal Debt Funds	\$71,567	9	(\$7,024)	89	(\$18,412)	86
Total	\$2,361,299			\$172,934		\$713,434

Fig. 3.5

	Estimated Net Flow (Mil. \$) 1yr ending 12/31/1997	Rank	Estimated Net Flow (Mil. \$) 1yr ending 12/31/1998	Rank	Estimated Net Flow (Mil. \$) 1yr ending 12/31/1999	Rank
Large-Cap Growth Funds	\$12,141	7	\$32,148	1	\$74,290	1
Multi-Cap Growth Funds	\$5,981	12	(\$4,482)	40	\$35,681	2
Science & Technology Funds	\$1,386	23	\$115	21	\$34,645	3
S&P 500 Funds	\$18,545	4	\$25,305	3	\$32,037	4
Large-Cap Core Funds	\$10,334	9	\$9,769	5	\$17,798	5
Multi-Cap Core Funds	\$12,020	8	\$16,760	4	\$13,726	6
Small-Cap Growth Funds	\$4,304	16	\$1,820	12	\$5,193	7
Global Funds	\$12,826	6	\$5,537	7	\$4,059	8
Mid-Cap Growth Funds	\$1,706	21	(\$4,068)	39	\$3,865	9
Japanese Funds	(\$191)	36	\$281	19	\$3,035	10

Fig. 4.1

Telecommunication Funds	(\$250)	37	\$586	18	\$2,610	11
Pacific Region Funds	(\$1,157)	40	(\$902)	32	\$1,993	12
Large-Cap Value Funds	\$26,096	1	\$32,099	2	\$1,779	13
Health/Biotechnology Funds	\$988	26	\$4,989	9	\$1,346	14
International Small-Cap Funds	\$404	28	\$266	20	\$995	15
International Funds	\$19,297	3	(\$764)	31	\$775	16
Balanced Funds	\$7,554	11	\$7,433	6	\$591	17
Specialty Diversified Equity Funds	(\$599)	39	(\$240)	27	\$331	18
Canadian Funds	(\$51)	34	(\$39)	23	(\$12)	19
Pacific Ex Japan Funds	(\$2,323)	41	(\$220)	26	(\$16)	20
China Region Funds	\$89	32	(\$118)	24	(\$84)	21
Gold Oriented Funds	\$171	29	\$87	22	(\$96)	22
Sector/Miscellaneous Funds	(\$264)	38	\$614	17	(\$100)	23
Balanced Target Maturity Funds	(\$179)	35	(\$152)	25	(\$171)	24
Latin American Funds	\$415	27	(\$1,412)	37	(\$306)	25
Natural Resources Funds	\$91	31	(\$1,360)	36	(\$321)	26
Emerging Markets Funds	\$4,769	15	(\$1,074)	33	(\$413)	27
Convertible Securities Funds	\$140	30	(\$395)	29	(\$1,008)	28
Utility Funds	(\$2,840)	42	(\$323)	28	(\$1,215)	29
Real Estate Funds	\$4,282	17	(\$1,280)	34	(\$1,242)	30
Small-Cap Core Funds	\$4,857	14	\$4,093	10	(\$1,854)	31
Mid-Cap Core Funds	\$2,181	18	(\$726)	30	(\$1,974)	32
European Region Funds	\$1,182	25	\$5,385	8	(\$2,479)	33
Global Small-Cap Funds	\$1,812	20	(\$2,487)	38	(\$3,041)	34
Mid-Cap Value Funds	\$1,286	24	(\$1,318)	35	(\$3,480)	35
Flexible Portfolio Funds	\$2,043	19	\$2,503	11	(\$3,720)	36
Global Flexible Port Funds	\$1,624	22	(\$5,128)	41	(\$5,178)	37
Income Funds	\$36	33	\$1,555	15	(\$5,427)	38
Financial Services Funds	\$5,586	13	\$1,738	14	(\$5,713)	39
Small-Cap Value Funds	\$13,951	5	\$1,754	13	(\$8,795)	40
Equity Income Funds	\$8,330	10	\$1,145	16	(\$14,610)	41
Multi-Cap Value Funds	\$19,878	2	(\$7,431)	42	(\$33,600)	42
Total	\$198,450		\$122,066		\$139,899	

Fig. 4.2

Fig. 5.1

Fig. 5.2

Microsoft Excel - Patent 14 (RCS example)													
File		Edit		View		Insert		Format		Tools		Data	
DV		DW		DX		DY		DZ		EA		EB	
1													
2	02/28/1998	03/31/1999	04/30/1999	05/31/1999	06/30/1999	07/31/1999	08/31/1999	09/30/1999	10/31/1999	11/30/1999	12/31/1999	01/31/2000	02/29/2000
3	03/31/1999	04/30/1999	05/31/1999	06/30/1999	07/31/1999	08/31/1999	09/30/1999	10/31/1999	11/30/1999	12/31/1999	01/31/2000	02/29/2000	03/31/2000
4	Cum												
5	Tot Return												
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7													
8	2.62	1.39	-3.09	7.09	-5.43	-2.01	-2.66	8.31	2.12	6.65	-5.79	4.63	8.96
9	2.57	1.34	-3.10	7.06	-5.45	-2.08	-2.73	8.30	2.07	6.58	-5.78	4.54	8.92
10	6.09	-1.21	-4.14	6.35	-3.56	-0.10	-1.81	7.29	3.24	9.28	-6.81	2.69	8.01
11	6.05	-1.24	-4.16	6.27	-3.59	-0.13	-1.85	7.27	3.20	9.23	-6.84	2.62	7.96
12	5.95	0.63	-2.96	6.20	-2.54	1.82	-2.64	7.00	3.68	6.94	-3.76	0.23	8.87
13	5.46	-0.19	-3.70	8.22	-3.30	1.19	-1.57	5.28	4.35	10.26	-5.10	7.81	6.01
14	5.40	-0.23	-3.72	8.10	-3.31	1.09	-1.66	5.21	4.32	10.17	-5.15	7.76	5.92
15	5.41	-0.23	-3.74	8.09	-3.33	1.12	-1.65	5.22	4.29	10.18	-5.15	7.75	5.96
16	5.58	0.29	-2.42	8.78	-1.09	-0.32	-2.27	4.78	4.20	12.59	-4.50	7.43	7.39
17	N/A	0.24	-2.48	8.65	-1.12	-0.36	-2.33	4.67	4.15	12.52	-4.56	7.36	7.28
18	5.53	0.24	-2.49	8.71	-1.18	-0.37	-2.30	4.66	4.13	12.55	-4.54	7.32	7.33
19	5.59	0.33	-2.43	8.78	-1.08	-0.27	-2.23	4.74	4.26	12.62	-4.45	7.42	7.41
20	4.93	1.10	-2.95	6.29	-2.77	-0.79	-0.98	7.02	3.23	8.63	-3.30	1.57	8.85
21	4.88	1.02	-2.99	6.22	-2.84	-0.83	-1.04	6.96	3.18	8.56	-3.36	1.52	8.79
22	4.85	1.05	-2.99	6.22	-2.84	-0.85	-1.02	6.96	3.16	8.58	-3.36	1.52	8.79
23	6.78	1.43	-2.69	7.26	-3.75	-0.06	-1.28	5.93	4.20	11.50	-3.68	3.37	8.75
24	6.77	1.37	-2.77	7.26	-3.84	-0.18	-1.29	5.86	4.12	11.41	-3.73	3.30	8.71
25	6.74	1.31	-2.77	7.24	-3.83	-0.18	-1.29	5.85	4.12	11.44	-3.72	3.30	8.69
26	N/A	N/A	N/A	N/A	1.57	0.73	0.27	8.98	9.80	15.90	-2.72	12.91	0.71
27	N/A	N/A	N/A	N/A	1.57	0.73	0.09	9.00	9.74	15.88	-2.79	12.89	0.59
28	N/A	N/A	N/A	N/A	1.57	0.73	0.09	9.00	9.74	15.88	-2.79	12.89	0.65
29	N/A	-1.79	-3.16	7.62	-2.48	0.19	-0.19	6.41	6.64	15.03	1.01	20.87	3.73
30	N/A	N/A	-3.25	7.52	-2.58	0.09	-0.28	6.43	6.58	14.93	0.87	20.86	3.69
31	N/A	N/A	-3.25	7.52	-2.58	0.09	-0.19	6.43	6.48	15.01	0.87	20.78	3.69
32	6.00	-0.30	-1.70	7.00	-2.70	-0.63	0.78	4.50	6.85	10.65	-3.62	15.33	2.27
33	5.90	-0.35	-1.76	6.92	-2.79	-0.65	0.69	4.44	6.78	10.57	-3.67	15.22	2.22
34	5.94	-0.35	-1.80	6.96	-2.79	-0.69	0.73	4.43	6.77	10.52	-3.67	15.25	2.22

Fig. 5.3

Microsoft Excel - Patent #4 (RCS example)

File Edit View Insert Format Tools Data Accounting Window Help

A522 A B C D E F G H

522 UAM:Strach Eq;Inst
523 UAM:Strach Growth;Inst
524 UAM:Strach Growth;Int Sy
525 UBS Inv US Lg Cap Gro
526 UMB Scout Stock Select
527 Unified Starwood Strat
528 United Vanguard Fund;A
529 United Vanguard Fund;Y
530 Universal Capital Growth
531 USAA First St;Growth
532 Value Line Fund
533 Value Line Lg;Growth
534 Value Line Multinatl Co
535 Van Kampen Eq Gro;A
536 Van Kampen Eq Gro;B
537 Van Kampen Eq Gro;C
538 Vanguard Growth Indx;Ins
539 Vanguard Growth Indx;Inv
540 Vanguard US Growth
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542 WellsFargo:Lg Co Gr;B
543 WellsFargo:Lg Co Gr;
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545 Wilshire Tgt:LC Gr;Inst
546 Wilshire Tgt:LC Gr;Inv
547 WM:Growth;A
548 WM:Growth;B
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Fig. 5.4

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Fig. 5.5

Microsoft Excel - Patent #4 (HCS example)

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DW522 = 4.38

DV	DW	DX	DY	DZ	EA	EB	EC	ED	EE	EF	EG	EH	EI
522	4.38	-1.86	-3.14	6.98	-0.27	-1.29	5.79	4.96	10.48	-3.89	2.49	4.87	
523	4.42	-1.97	-3.17	7.06	-0.14	-1.65	6.48	5.13	10.38	-3.93	3.07	6.41	
524	4.43	-2.05	-3.18	7.08	-0.22	-1.65	6.51	5.08	10.37	-3.96	3.00	6.46	
525	4.74	3.73	-1.30	7.45	-4.12	-0.15	3.40	5.39	5.04	9.98	-3.98	4.58	6.50
526	N/A	N/A	2.34	0.40	-2.29	-3.57	1.90	3.42	2.07	4.95	-4.48	N/A	
527	8.05	0.85	-4.40	5.77	-1.85	-1.79	-1.44	9.25	14.08	22.22	-8.48	15.60	0.78
528	7.25	-2.29	-4.48	10.44	-3.28	0.10	0.70	6.23	7.08	15.25	-2.76	15.62	5.13
529	7.24	-2.38	-4.37	10.43	-3.28	0.20	0.70	6.32	7.06	15.20	-2.67	15.65	5.11
530	6.59	4.93	-1.58	6.16	-4.99	-0.34	4.19	3.92	3.38	4.48	-4.03	0.67	8.88
531	6.66	0.33	-2.10	7.29	-3.74	-1.88	-3.12	4.24	3.94	6.57	-4.44	4.65	5.39
532	6.51	-0.20	-4.15	7.53	-2.23	-0.92	-1.33	5.03	5.18	6.32	-5.79	1.86	9.08
533	6.46	-0.62	-4.70	7.85	-2.60	0.06	-1.35	6.29	5.10	7.95	-5.86	1.83	11.03
534	5.90	-0.15	-3.25	6.87	-0.54	2.86	-1.82	4.05	6.15	9.74	-5.01	2.42	6.67
535	5.32	1.63	-1.85	7.73	-2.31	0.73	0.65	5.64	4.73	9.75	-2.54	3.03	9.02
536	5.26	1.55	-1.87	7.70	-2.41	0.74	0.49	5.61	4.70	9.70	-2.64	2.99	9.00
537	5.36	1.47	-1.87	7.71	-2.41	0.74	0.49	5.61	4.70	9.63	-2.57	2.92	9.01
538	4.84	-0.18	-2.95	7.30	-3.18	1.36	-1.69	6.93	4.28	7.81	-6.67	2.06	9.21
539	4.82	-0.21	-2.95	7.28	-3.16	1.33	-1.69	6.90	4.28	7.79	-6.67	2.07	9.21
540	3.59	-0.80	-3.34	7.37	-3.62	0.78	-1.98	6.65	3.28	7.08	-5.56	2.14	9.03
541	6.20	0.42	-3.49	8.80	-4.89	0.25	-3.82	6.63	3.65	11.00	-2.57	1.87	11.77
542	6.15	0.39	-3.56	8.77	-4.94	0.20	-3.84	6.57	3.60	10.93	-2.59	1.82	11.72
543	6.21	0.44	-3.50	8.83	-4.86	0.25	-3.79	6.63	3.68	11.00	-2.54	1.88	11.80
544	5.53	-1.72	-2.50	10.80	-3.64	2.44	-0.80	10.51	5.31	8.93	1.00	9.14	8.98
545	5.13	-0.05	-3.19	7.06	-3.19	2.59	-2.39	8.03	3.02	11.63	-6.79	3.51	8.22
546	5.11	-0.06	-3.22	7.01	-3.19	2.54	-2.42	8.00	3.00	11.62	-6.83	3.47	8.21
547	12.15	5.09	5.61	8.01	-3.93	2.77	4.89	7.41	10.94	19.74	0.17	12.27	1.75
548	12.70	4.67	5.70	7.95	-3.96	2.53	4.81	7.36	10.85	19.70	0.09	12.18	1.69
549	12.37	5.05	-5.60	7.97	-3.86	2.55	4.93	7.46	10.98	19.76	0.23	12.28	1.78
550	0.95	-1.27	-6.10	5.95	-5.44	0.20	-0.84	7.08	-0.60	4.67	-4.63	-4.96	14.63
551	4.00	-0.37	-2.75	8.74	-3.49	0.60	-1.20	8.22	7.37	21.69	-4.91	14.14	5.80
552	6.09	0.25	-3.25	7.27	-3.12	1.65	-0.77	7.16	5.80	12.21	-4.04	7.57	5.37
553	5.51	0.23	-3.18	7.26	-3.04	0.20	-0.99	7.10	5.18	11.16	-4.13	6.01	5.98
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Fig. 5.6

Fig. 6.1

Fig. 6.2

	File	Edit	View	Insert	Format	Tools	Accounting	Window	Help
	BL	BM	BN	BO	BP	BQ	BR	BS	BT
	Cum								
	Tot Return								
1	BL	BM	BN	BO	BP	BQ	BR	BS	BT
2	2/28/1999	03/31/1999	04/30/1999	05/31/1999	06/30/1999	07/31/1999	08/31/1999	09/30/1999	10/31/1999
3	0.95%	-1.27%	-6.10%	5.95%	-5.44%	0.20%	-0.84%	7.08%	-0.60%
4	12.15%	5.09%	-5.61%	8.01%	-3.93%	2.77%	4.89%	7.41%	10.94%
5	5.11%	-0.06%	-3.22%	7.01%	-3.19%	2.54%	-2.42%	8.00%	3.00%
6	5.53%	-1.72%	-2.50%	10.80%	-3.64%	2.44%	-0.80%	10.51%	5.31%
7	6.21%	0.44%	-3.50%	8.83%	-4.86%	0.25%	-3.79%	8.63%	3.68%
8	3.59%	-0.80%	-3.34%	7.37%	-3.62%	0.78%	-1.98%	8.65%	3.28%
9	4.82%	-0.21%	-2.95%	7.28%	-3.15%	1.33%	-1.69%	6.90%	4.28%
10	6.46%	-0.82%	-4.70%	7.85%	-2.60%	0.06%	-1.35%	6.29%	5.10%
11	6.51%	-0.20%	-4.15%	7.53%	-2.23%	-0.92%	-1.33%	5.03%	5.18%
12	6.59%	4.93%	-1.58%	6.16%	-4.99%	-0.34%	-4.19%	3.92%	3.38%
13	7.25%	-2.29%	-4.48%	10.44%	-3.28%	0.10%	0.70%	6.23%	7.08%
14	4.42%	-1.97%	-3.17%	7.06%	-2.98%	-0.14%	-1.65%	6.48%	5.13%
15	5.97%	-0.64%	-2.51%	6.08%	-3.18%	3.16%	-0.87%	9.57%	8.28%
16	11.16%	2.60%	-4.83%	4.95%	-5.38%	1.85%	1.94%	7.69%	6.23%
17	7.49%	-0.32%	-3.60%	8.85%	-4.44%	0.63%	-3.25%	12.26%	4.88%
18	6.65%	-0.04%	-3.57%	12.14%	-2.23%	2.19%	-1.53%	9.68%	6.37%
19	5.51%	1.94%	-3.60%	7.03%	-2.71%	0.55%	-0.92%	7.37%	6.07%
20	7.89%	1.91%	-4.36%	6.83%	-2.18%	-0.05%	-0.67%	7.20%	7.08%
21	6.33%	-1.67%	-2.68%	7.41%	-3.19%	-1.28%	-0.99%	6.17%	4.57%
22	6.52%	0.95%	-2.30%	5.03%	-2.24%	1.88%	-1.43%	6.54%	7.21%
23	10.82%	0.14%	-5.77%	9.51%	-4.49%	2.19%	2.35%	7.49%	10.87%
24	4.26%	-2.15%	-3.16%	6.96%	-3.41%	1.06%	-0.16%	7.79%	4.41%

Fig. 6.3

	A	B	C	D	E	F	G	H	I	J
102	Drey/Founders:Growth,F	LCGE	Large-Cap Growth Funds	03/31/2000	3602.7	G	Growth Funds	No Load	1.09	117 FRC
103	Delaware US Growth,Inst	LCGE	Large-Cap Growth Funds	03/31/2000	81.7	G	Growth Funds	Institutional Load	1.56	132 DEL
104	Concert Inv. Gr.1	LCGE	Large-Cap Growth Funds	03/31/2000	5181.8	G	Growth Funds	Front-End Load	0.76	37 CSC
105	Columbia Growth	LCGE	Large-Cap Growth Funds	03/31/2000	2390.5	G	Growth Funds	No Load	0.65	118 CLN
106	Citifunds Lg Cap Gro,A	LCGE	Large-Cap Growth Funds	03/31/2000	512.2	G	Growth Funds	Front-End Load	1.05	53 CFL
107	Chase:Equity Growth;Pm	LCGE	Large-Cap Growth Funds	03/31/2000	366.9	G	Growth Funds	Institutional Load	1	35 RIT
108	CG Cap Mkts:Lg Cap Gro	LCGE	Large-Cap Growth Funds	03/31/2000	2785.7	G	Growth Funds	No Load	0.68	0 TLG
109	Burnham Inv.Burnham;A	LCGE	Large-Cap Growth Funds	03/31/2000	205.9	G	Growth & Income Front-End Load	1.3	55 BUF	
110	Bridgewater:Social Resp	LCGE	Large-Cap Growth Funds	03/31/2000	5.7	G	Growth Funds	No Load	1.5	59 BRC
111	Boston 1784:Gro & Inc	LCGE	Large-Cap Growth Funds	03/31/2000	636.1	G	Growth & Income No Load	0.89	50 SEC	
112	BlackRock:Lg Cap Gr;Inst	LCGE	Large-Cap Growth Funds	03/31/2000	1377.8	G	Growth Funds	Institutional Load	0.81	60 PNC
113	Berger Growth & Income	LCGE	Large-Cap Growth Funds	03/31/2000	689.2	G	Growth & Income No Load	1.35	173 BEC	
114	AXP:New Dimensions,A	LCGE	Large-Cap Growth Funds	03/31/2000	18540.4	G	Growth Funds	Front-End Load	0.86	34 INNI
115	AXP:Growth Fund;A	LCGE	Large-Cap Growth Funds	03/31/2000	8837.1	G	Growth Funds	Front-End Load	0.89	17 INID
116	Atlas:Gro & Inc,A	LCGE	Large-Cap Growth Funds	03/31/2000	465.5	G	Growth & Income No Load	1.06	106 ASC	
117	Armeda:Equity Gro;I	LCGE	Large-Cap Growth Funds	03/31/2000	1361.7	G	Growth Funds	Institutional Load	0.92	57 AEC
118	Arbor:OVB Cap App;A	LCGE	Large-Cap Growth Funds	03/31/2000	178.5	G	Growth Funds	Institutional Load	1.02	74 OCV
119	Arbor:GoldenOak Gro;Inst	LCGE	Large-Cap Growth Funds	03/31/2000	73.1	G	Growth Funds	Institutional Load	1.08	71 GDC
120	Amer Cent:AC Ultra;Inv	LCGE	Large-Cap Growth Funds	03/31/2000	46185.5	G	Growth Funds	No Load	1	42 TWI
121	Amer Cent:AC Growth;Inv	LCGE	Large-Cap Growth Funds	03/31/2000	10801.4	G	Growth Funds	No Load	1	92 TWI
122	Alliance Premier Gr;A	LCGE	Large-Cap Growth Funds	03/31/2000	5564.4	G	Growth Funds	Front-End Load	1.5	75 APC
123	Alg/Mont&Caldwell Gro;N	LCGE	Large-Cap Growth Funds	03/31/2000	1654.2	G	Growth Funds	No Load	1.05	32 MCI
124	Alg/Chicago Gro & Inc	LCGE	Large-Cap Growth Funds	03/31/2000	552.8	G	Growth & Income No Load	1.06	29 CHI	
125	Alger Rat:Growth	LCGE	Large-Cap Growth Funds	03/31/2000	107.1	G	Growth Funds	Institutional Load	1.11	130 ALG
126	Alger Rat:Cap Apprec	LCGE	Large-Cap Growth Funds	03/31/2000	297.9	CA	Capital Appreciation	Institutional Load	1.44	177 ALA
127	AIM Eq:Wingarten;Rtl A	LCGE	Large-Cap Growth Funds	03/31/2000	10778.9	G	Growth Funds	Front-End Load	1.03	124 WE
128	AIM Eq:Charter;Rtl A	LCGE	Large-Cap Growth Funds	03/31/2000	6198.2	G	Growth & Income Front-End Load	1.05	107 CHT	
129	AIM Eq:Blue Chip;Rtl A	LCGE	Large-Cap Growth Funds	03/31/2000	2930.5	G	Growth Funds	Front-End Load	1.19	22 ABC
130	Aetna:Growth;I	LCGE	Large-Cap Growth Funds	03/31/2000	269.0	G	Growth Funds	Institutional Load	0.94	142 AEC
131	Advantus Horizon;A	LCGE	Large-Cap Growth Funds	03/31/2000	72.1	G	Growth Funds	Front-End Load	1.3	60 ADI
132	Advantage:Growth;Adv	LCGE	Large-Cap Growth Funds	03/31/2000	365.0	G	Growth Funds	No Load	0.92	112 AGF
133	ABN AMRO:Growth;Com	LCGE	Large-Cap Growth Funds	03/31/2000	218.5	G	Growth Funds	No Load	1.06	65 RGI
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135	◀ ▶ ▲ ▼ \ rawdata \ 1st 2 fund filters \ MF selection #1 / MF selection #2 / MF selection #3 / Tracking TR / Possible method to AC selection / ▲									▶

Fig. 6.4

Microsoft Excel - Patent #4 (RCS example)

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		J	K	L	M	N	O	P	Q	R	S
102	1.09	117	FRGRX	FND	FOUNDERS ASSET MGMT INC	-0.68%	4.85%	3.96%	2.22%	3.34%	6.84%
103	1.56	132	DEUX	DEL	DELAWARE MGMT CO INC	0.10%	2.16%	3.22%	-0.97%	4.72%	7.05%
104	0.76	37	CSGWX	SBS	SSB CITI FUND MANAGEMENT INC	0.95%	4.33%	1.94%	2.51%	3.97%	3.88%
105	0.65	118	CLMBX	COL	COLUMBIA FUNDS MGMT CO	0.24%	4.86%	3.60%	1.40%	2.26%	3.78%
106	1.05	53	CFLGX	CIT	CITIBANK N.A.	0.64%	3.52%	2.45%	1.06%	3.22%	1.98%
107	1	36	RTTEX	CMB	CHASE MANHATTAN BANK	0.98%	3.17%	2.65%	1.12%	2.46%	4.60%
108	0.68	0	TLGUX	SBS	SSB CITI FUND MANAGEMENT INC	1.95%	3.63%	2.82%	1.61%	3.82%	4.88%
109	1.3	55	BURHX	BUR	BURNHAM ASSET MGMT CORP	1.88%	2.36%	1.15%	2.25%	2.74%	1.71%
110	1.5	58	BRSRX	BRG	BRIDGEWAY CAPITAL MGMT	1.72%	4.37%	4.28%	1.46%	0.99%	3.29%
111	0.89	50	SEGWX	FBB	BANKBOSTON N.A.	1.43%	4.52%	2.36%	2.82%	4.29%	3.54%
112	0.81	60	PNAPX	BLK	BLACKROCK INC	0.60%	4.37%	3.90%	2.01%	2.51%	4.19%
113	1.35	173	BE00X	BER	BERGER ASSOCIATES INC	-2.15%	2.67%	1.86%	3.42%	2.39%	2.94%
114	0.86	34	INNDX	IDS	IDS MUTUAL FUND GROUP	0.53%	3.55%	3.03%	3.08%	2.86%	4.88%
115	0.89	17	INIDX	IDS	IDS MUTUAL FUND GROUP	0.00%	4.58%	4.15%	4.43%	1.57%	7.60%
116	1.06	106	ASGIX	ATL	ATLAS ADVISERS INC	-0.52%	4.16%	4.46%	1.51%	1.28%	4.33%
117	0.92	57	AEQIX	NCC	NATIONAL CITY BANK	2.03%	2.43%	1.65%	1.89%	2.93%	2.98%
118	1.02	74	OCAAIX	GVB	ONE VALLEY BANK N.A.	-1.62%	4.49%	2.00%	2.68%	4.01%	6.43%
119	1.08	71	GDGAX	CTZ	CITIZENS COMMERCIAL & SAVINGS	0.54%	1.87%	2.29%	1.28%	2.52%	4.13%
120	1	42	TWCUX	ACI	AMERICAN CENTURY INV INC	-2.96%	4.44%	3.21%	2.83%	2.00%	9.82%
121	1	92	TWCGX	ACI	AMERICAN CENTURY INV INC	-1.76%	3.42%	4.31%	3.78%	3.15%	4.70%
122	1.5	75	APGAX	ALL	ALLIANCE CAPITAL MGMT LP	2.73%	3.11%	3.82%	4.10%	5.67%	7.61%
123	1.05	32	MCGFX	CTT	CHICAGO TRUST COMPANY	2.35%	2.60%	3.54%	3.48%	3.82%	5.95%
124	1.06	29	CHTRX	CTT	CHICAGO TRUST COMPANY	1.68%	3.79%	1.57%	2.78%	2.88%	3.70%
125	1.11	130	ALGRX	ALG	ALGER FRED MANAGEMENT INC	-1.67%	5.08%	2.85%	5.07%	3.42%	9.81%
126	1.44	177	ALARX	ALG	ALGER FRED MANAGEMENT INC	-3.17%	8.87%	6.79%	6.18%	4.11%	14.21%
127	1.03	124	WEINX	AIM	AIM ADVISORS INC	0.72%	5.10%	4.10%	2.60%	3.19%	6.23%
128	1.05	107	CHTRX	AIM	AIM ADVISORS INC	1.11%	3.65%	4.23%	2.94%	3.51%	4.25%
129	1.19	22	ABCAX	AIM	AIM ADVISORS INC	2.70%	2.89%	3.21%	3.21%	2.26%	2.78%
130	0.94	142	AEGRX	AET	AETNA LIFE INS & ANNTY	0.10%	2.96%	4.17%	2.40%	3.13%	5.90%
131	1.3	60	ADIOX	ADS	ADVANTUS CAPITAL MGMT	1.49%	3.52%	2.04%	0.72%	2.10%	4.48%
132	0.92	112	AGROX	ACS	ACCESSION CAPITAL MGMT LP	2.30%	3.61%	2.98%	3.77%	4.31%	3.05%
133	1.06	65	RGTGX	ABN	ABN AMRO ASSET MGMT INC	0.87%	4.85%	2.39%	2.52%	3.59%	4.14%
134											
135											

0.70% 3.63% 2.94% / 14 | Possible method to AC selection / 14 | Tracking TR / MF selection #3 / MF selection #2 / MF selection #1 / \ 1st 2 fund filters / \ 135

Fig. 6.5

Fig. 6.6

This worksheet is for calculating total returns net of the risk-free rate									
This worksheet is for calculating total returns net of the risk-free rate									
2	1 month	LCGE	LCGE						
3	T-Bill	Large-Cap	Large-Cap	Growth Funds					
4		minus							
5	risk-free	Average	risk-free						
6	rate	rate	rate						
7	Equal	Wid rate							
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18	01/31/1995	0.47%	0.70%	0.23%	0.40%	2.99%	1.11%	2.81%	2.05%
19	02/28/1995	0.48%	3.63%	3.15%	3.88%	2.43%	3.12%	3.40%	3.59%
20	03/31/1995	0.48%	2.94%	2.46%	2.22%	2.16%	2.04%	2.86%	2.95%
21	04/30/1995	0.48%	2.31%	1.83%	1.92%	2.61%	3.44%	2.15%	2.97%
22	05/31/1995	0.47%	3.12%	2.64%	0.61%	3.11%	3.79%	3.81%	4.23%
23	06/30/1995	0.48%	5.14%	4.67%	6.10%	3.53%	5.74%	3.93%	7.52%
24	07/31/1995	0.46%	4.76%	5.22%	7.18%	1.68%	6.49%	2.90%	7.06%
25	08/31/1995	0.46%	0.50%	0.05%	1.28%	-1.84%	0.73%	0.12%	2.05%
26	09/30/1995	0.45%	3.34%	2.89%	2.82%	4.12%	2.96%	5.57%	4.91%
27	10/31/1995	0.44%	-0.85%	-1.28%	-3.94%	2.69%	-2.68%	0.52%	5.05%
28	11/30/1995	0.44%	3.06%	2.62%	3.87%	4.34%	4.46%	3.75%	1.98%
29	12/31/1995	0.44%	-0.40%	-0.85%	-0.19%	-2.87%	0.48%	-0.04%	-2.86%
30	01/31/1996	0.43%	2.47%	2.04%	-0.57%	4.18%	2.34%	3.72%	3.41%
31	02/29/1996	0.42%	2.39%	1.97%	4.56%	0.69%	4.85%	1.55%	3.67%
32	03/31/1996	0.41%	0.26%	-0.15%	2.60%	0.36%	0.73%	0.27%	-2.69%
33	04/30/1996	0.41%	3.22%	2.81%	5.65%	4.29%	5.38%	2.44%	5.36%
34	05/31/1996	0.42%	2.96%	2.55%	3.06%	4.65%	1.99%	4.39%	4.49%
									Possible method to AC selection /

Fig. 7.1

Microsoft Excel - Patent #4 (RCS example)															Possible method to AC selection /			
DS1	DS	116	DT	DV	DW	DX	121	DY	122	DZ	EA	EB	EC	ED	EE	EF	EG	ED
1	116																	
2	AIM Eq-W	AIM Eq-Ct	AIM Eq-Bt	Aetna	Gro	Advantus	H	Accesso	ABN	AMRO	Growth	CWT	Wilm	Wilm	Wells	Farg	Vanguard	Va
3	LCGE	LCGE	LCGE	LC														
4	Large-Cap	Large-Cap	Large-Cap	Lar														
5	Large-Cap	Large-Cap	Large-Cap	minus														
6																		minus
7																		risk-free
8																		rate
9																		rate
10																		rate
11																		rate
12																		rate
13																		rate
14																		rate
15																		rate
16																		rate
17																		rate
18	-0.72%	1.11%	2.70%	0.10%	1.49%	2.30%	0.87%	0.87%	-0.07%	2.52%	0.64%	2.34%	1.49%	1.58%	2.33%	2.33%	2.33%	2.33%
19	5.10%	3.65%	2.89%	2.96%	3.52%	3.61%	4.85%	3.40%	1.95%	2.64%	2.92%	3.11%	2.92%	3.11%	2.02%	2.02%	2.02%	3.33%
20	4.10%	4.23%	3.21%	4.17%	2.04%	2.98%	2.39%	1.74%	1.68%	1.56%	2.38%	2.47%	2.49%	2.49%	1.90%	1.90%	1.90%	1.90%
21	2.60%	2.94%	3.21%	2.40%	0.72%	3.77%	2.52%	1.44%	2.13%	2.96%	1.67%	3.75%	2.14%	3.75%	2.14%	3.22%	3.22%	3.22%
22	3.19%	3.51%	2.26%	3.13%	2.10%	4.31%	3.59%	0.14%	3.12%	3.32%	3.34%	4.57%	2.64%	4.57%	2.64%	3.04%	3.04%	3.04%
23	6.23%	4.25%	2.76%	5.90%	4.48%	3.05%	4.14%	5.63%	3.06%	5.27%	3.46%	7.05%	6.77%	6.77%	2.48%	2.48%	2.48%	2.48%
24	7.27%	9.07%	2.87%	6.21%	6.51%	3.34%	6.05%	6.72%	1.22%	6.03%	2.44%	6.60%	4.44%	6.60%	4.44%	1.65%	1.65%	1.65%
25	0.60%	1.07%	-0.83%	2.17%	-0.15%	-0.84%	0.73%	0.82%	-2.30%	0.27%	-0.34%	1.59%	0.45%	1.59%	0.45%	-0.83%	-0.83%	-0.83%
26	3.84%	4.63%	4.66%	0.88%	1.80%	3.55%	2.76%	2.17%	3.67%	2.51%	5.12%	4.46%	3.79%	3.79%	5.18%	5.18%	5.18%	5.18%
27	-2.35%	-1.76%	-0.80%	-0.07%	-1.53%	1.38%	-2.21%	-4.38%	2.25%	-3.12%	0.08%	4.65%	-3.52%	1.92%	-3.52%	1.92%	1.92%	1.92%
28	2.31%	3.01%	3.98%	3.49%	6.01%	2.79%	2.28%	3.23%	3.90%	4.02%	3.31%	4.02%	3.31%	1.55%	1.55%	3.49%	3.49%	3.49%
29	-1.46%	-0.39%	1.33%	1.23%	-0.80%	-0.20%	0.08%	-0.63%	-3.31%	0.04%	-0.48%	-3.30%	-3.30%	-3.30%	-3.53%	-3.53%	-0.14%	-0.14%
30	1.30%	2.01%	1.74%	1.71%	1.56%	3.89%	2.62%	-1.00%	3.75%	1.91%	3.29%	2.98%	2.98%	2.98%	2.21%	2.21%	3.60%	3.60%
31	3.12%	1.97%	2.59%	3.65%	1.64%	1.87%	1.02%	4.14%	0.27%	4.43%	1.13%	3.25%	4.26%	4.26%	2.65%	2.65%	2.65%	2.65%
32	0.97%	0.58%	1.42%	0.46%	0.09%	-0.57%	0.36%	2.19%	-0.05%	0.32%	-0.14%	-3.10%	0.72%	0.72%	0.72%	0.72%	0.72%	0.72%
33	2.51%	2.41%	1.88%	3.54%	2.85%	2.33%	3.02%	5.24%	3.88%	4.97%	2.03%	4.95%	3.69%	3.69%	1.43%	1.43%	1.43%	1.43%
34	1.88%	2.26%	3.34%	2.38%	2.95%	1.45%	1.97%	2.64%	4.23%	1.57%	3.97%	4.08%	2.76%	2.76%	2.51%	2.51%	2.51%	2.51%

Fig. 7.2

Fig. 7.3

Microsoft Excel - Patient #4 (HCS example)

File Edit View Insert Format Tools Data Accounting Window Help

09/30/1997 = 09/30/1997

A50

50 09/30/1997 0.43% 5.42% 4.99% D E F G H I J K L M N O

51 10/31/1997 0.41% -3.63% -4.09% -5.51% -3.18% -2.78% -4.66% -7.92% -3.77% -1.91% -2.99%

52 11/30/1997 0.41% 2.20% 1.78% 0.88% 5.94% -0.44% 5.66% 0.92% 3.07% 4.51% 5.41%

53 12/31/1997 0.43% 1.11% 0.68% 1.89% 1.99% -1.07% 0.71% -1.06% 1.72% 1.48% 1.20%

54 01/31/1998 0.43% 1.48% 1.05% -0.89% 3.73% 3.10% 3.09% 5.69% 2.63% 2.89% 3.37%

55 02/28/1998 0.42% 7.83% 7.41% 9.35% 8.89% 9.36% 8.61% 10.57% 7.93% 7.82% 6.91%

56 03/31/1998 0.43% 4.58% 4.16% 3.15% 5.07% 4.81% 3.69% 0.38% 2.58% 4.11% 5.14%

57 04/30/1998 0.42% 1.59% 1.17% 0.92% 2.47% 3.76% 0.38% 4.61% 2.61% 2.38% 0.84%

58 05/31/1998 0.42% -2.65% -3.07% -5.02% -2.58% -3.05% -2.41% -5.05% -3.22% -1.53% -2.01%

59 06/30/1998 0.42% 6.25% 5.83% 5.02% 7.56% 9.42% 7.21% 7.56% 9.11% 6.40% 7.13%

60 07/31/1998 0.42% -0.70% -1.11% -2.29% -0.36% -0.43% -0.60% 0.27% 0.21% -0.59% -0.04%

61 08/31/1998 0.41% -16.46% -16.87% -16.85% -14.70% -17.08% -13.55% -23.50% -16.69% -14.12% -13.04%

62 09/30/1998 0.41% 7.50% 7.09% 7.83% 8.96% 12.07% 7.17% 5.52% 9.40% 6.09% 6.70%

63 10/31/1998 0.40% 6.31% 5.92% 7.97% 3.67% 3.28% 8.05% 14.99% 7.34% 7.02% 8.41%

64 11/30/1998 0.34% 6.97% 6.63% 5.14% 7.23% 6.75% 7.18% 9.78% 9.53% 7.25% 6.78%

65 12/31/1998 0.37% 10.80% 10.43% 10.41% 6.76% 18.39% 8.21% 8.94% 11.98% 8.67% 7.67%

66 01/31/1999 0.36% 6.96% 6.50% 3.90% 5.80% 13.25% 6.29% 14.59% 8.18% 5.41% 6.16%

67 02/28/1999 0.36% -4.17% -4.53% -4.08% -0.96% -3.31% -3.69% -5.81% -4.20% -4.93% -3.93%

68 03/31/1999 0.37% 6.15% 5.79% 4.00% 0.95% 12.15% 5.11% 5.53% 6.21% 3.59% 4.82%

69 04/30/1999 0.36% 0.21% -0.15% -0.37% -1.27% 5.09% -0.06% -1.72% 0.44% -0.80% -0.21%

70 05/31/1999 0.36% -3.30% -3.66% -2.75% -6.10% -5.61% -3.22% -2.50% -3.50% -3.34% -2.95%

71 06/30/1999 0.38% 7.29% 6.92% 8.74% 5.95% 8.01% 7.01% 10.80% 8.83% 7.37% 7.28%

72 07/31/1999 -0.38% -3.16% -3.54% -3.49% -5.44% -3.93% -3.19% -3.64% -4.86% -3.62% -3.15%

73 08/31/1999 0.38% 0.38% 0.00% 0.60% 0.20% 2.77% 2.54% 2.44% 0.25% 0.78% 1.33%

74 09/30/1999 0.40% -0.85% -1.25% -1.20% -0.84% 4.89% -2.42% -0.80% -3.79% -1.98% -1.69%

75 10/31/1999 0.39% 7.09% 6.69% 8.22% 7.08% 7.41% 8.00% 10.51% 8.63% 8.65% 6.90%

76 11/30/1999 0.41% 5.61% 5.21% 7.37% -0.60% 10.94% 3.00% 5.31% 3.68% 3.28% 4.28%

77 12/31/1999 0.42% 11.94% 11.52% 21.69% 4.67% 19.74% 11.62% 8.93% 11.00% 7.08% 7.79%

78 01/31/2000 0.44% -3.84% -4.27% -4.91% -4.63% 0.17% -6.83% 1.00% -2.54% -5.56% -6.67%

79 02/28/2000 0.45% 6.81% 6.37% 14.14% -4.96% 12.27% 3.47% 9.14% 1.88% 2.14% 2.07%

80 03/31/2000 0.46% 5.14% 5.61% 5.80% 14.65% 1.75% 8.21% 8.98% 11.80% 9.03% 9.21%

81

82

83 ►►► \ rawdata \ 1st 2 fund filters \ MF selection #1 \ MF selection #2 \ MF selection #3 \ Tracking TR \ Possible method to AC selection / | | |

Fig. 7.4

Microsoft Excel - Patent #4 (RCS example)

File Edit Insert Format Tools Data Accounting Window Help

DS DT DU DV DW DX DZ EA EB EC ED EE EF EG

50 6.18% 5.96% 5.90% 5.78% 4.30% 5.14% 4.16% 5.94% 4.77% 5.45% 4.54% 2.62% 6.54% 3.17%

51 -4.50% 4.42% -3.64% -5.13% -4.03% -3.36% -2.91% -5.92% -3.59% -3.19% -5.07% -8.33% -4.18% -2.32%

52 1.85% 1.72% 3.68% 0.35% 5.38% 5.40% 2.07% 0.47% 5.53% -0.85% 5.27% 0.51% 2.66% 4.10%

53 0.75% 0.27% 1.62% -1.18% 3.96% 0.68% 0.82% 1.46% 1.56% -1.50% 0.28% -1.49% 1.29% 1.05%

54 0.75% 0.65% 1.22% 1.67% 0.70% 3.57% 1.58% -1.32% 3.30% 2.67% 2.68% 5.26% 2.20% 2.46%

55 7.63% 6.21% 6.87% 9.11% 7.41% 7.25% 8.67% 8.93% 8.47% 8.94% 8.19% 10.15% 7.51% 7.40%

56 4.17% 4.64% 4.60% 5.96% 4.51% 4.50% 4.50% 2.72% 4.64% 4.38% 3.26% 0.05% 2.15% 3.68%

57 1.74% -0.07% 1.77% 3.55% -0.08% -0.16% 0.24% 0.50% -2.89% 3.34% -0.04% 4.19% 2.19% 1.96%

58 -2.06% -2.70% -2.31% -2.86% -2.20% -1.16% -2.32% -5.44% -3.00% -3.47% -2.83% -5.47% -3.64% -1.95%

59 5.18% 4.96% 4.65% 5.06% 8.24% 7.93% 5.96% 4.60% 7.14% 9.00% 6.79% 7.14% 8.69% 5.98%

60 -0.51% 0.14% -0.77% -0.90% -0.20% -0.12% -1.26% -2.71% -0.78% -0.85% -0.02% -0.15% -0.21% -1.01%

61 -16.86% -16.36% -15.15% -17.31% -15.10% -13.67% -16.57% -17.26% -15.11% -17.49% -13.96% -23.91% -17.10% -14.53%

62 6.11% 5.19% 5.72% 9.85% 9.26% 7.77% 4.56% 7.42% 8.55% 11.66% 6.76% 5.11% 8.99% 5.68%

63 5.35% 8.38% 8.10% 3.49% 5.00% 7.27% 7.83% 7.58% 3.28% 2.89% 7.66% 14.60% 6.95% 6.63%

64 7.41% 6.53% 6.39% 5.54% 6.62% 7.31% 7.51% 4.80% 6.89% 6.41% 6.84% 9.44% 9.19% 6.91%

65 13.15% 9.20% 8.21% 12.90% 8.35% 10.89% 10.13% 10.04% 6.39% 18.02% 7.84% 8.57% 11.61% 8.30%

66 6.00% 5.30% 3.86% 6.23% 3.21% 7.34% 1.70% 3.54% 5.44% 12.89% 5.93% 14.23% 7.82% 5.05%

67 -4.90% -3.76% -3.55% -4.68% -5.71% -4.19% -3.45% -4.44% -1.32% -3.67% -4.05% -6.17% -4.56% -5.29%

68 6.00% 6.78% 4.93% 5.59% 5.46% 6.09% 2.62% 3.63% 0.58% 11.78% 4.74% 5.16% 5.84% 3.22%

69 -0.30% 1.43% 1.10% 0.33% -0.19% -1.21% 1.39% -0.73% -1.63% 4.73% -0.42% -2.08% 0.08% -1.16%

70 -1.70% -2.69% -2.95% -2.43% -3.70% -4.14% -3.09% -3.11% -6.46% -5.97% -3.58% -2.86% -3.86% -3.70%

71 7.00% 7.26% 6.29% 8.78% 8.22% 6.35% 7.09% 8.36% 5.57% 7.63% 6.63% 10.42% 8.45% 6.99%

72 -2.70% -3.75% -2.77% -1.08% -3.30% -3.55% -5.43% -3.87% -5.82% -4.31% -3.57% -4.02% -5.24% -4.00%

73 -0.63% -0.06% -0.79% -0.27% 1.19% -0.10% -2.01% -0.22% -1.18% 2.39% 2.16% -0.06% -0.13% 0.40%

74 0.78% -1.28% -0.98% -2.23% -1.57% -1.81% -2.66% -1.60% -1.24% 4.49% -2.82% -1.20% -4.19% -2.38%

75 4.50% 5.93% 7.02% 4.74% 5.28% 7.29% 8.31% 7.83% 6.69% 7.02% 7.61% 10.12% 8.24% 8.26%

76 6.85% 4.20% 3.23% 4.26% 4.35% 3.24% 2.12% 6.96% -1.01% 10.53% 2.59% 4.90% 3.27% 2.87%

77 10.65% 11.50% 8.63% 12.62% 10.26% 9.29% 6.65% 21.27% 4.25% 19.32% 11.20% 8.51% 10.58% 6.66%

78 -3.62% -3.68% -3.30% -4.45% -5.10% -6.81% -5.79% -5.35% -5.07% -0.27% -7.27% 0.56% -2.98% -6.00%

79 15.33% 3.37% 1.57% 7.42% 7.81% 2.69% 4.63% 13.70% -5.41% 11.83% 3.03% 8.70% 1.44% 1.70%

80 2.27% 8.75% 8.85% 7.41% 6.01% 8.01% 8.96% 5.34% 14.17% 1.29% 7.75% 8.52% 11.34% 8.57%

Fig. 7.5

MF selection #1 / MF selection #2 / MF selection #3 / Tracking TR / Possible method to AC selection / | | |

Microsoft Excel - Patent #4 (RCS example)

File Edit View Insert Format Tools Data Accounting Window Help

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Item	IF	IG	IH	II	IJ	IK	IL	IM	IN	IO	IP	IQ	IR	IS
50	5.16%	6.49%	6.26%	4.63%	2.34%	4.95%	5.39%	5.73%	5.53%	5.47%	5.35%	3.87%	4.71%	3.73%
51	-6.66%	-5.06%	-6.29%	-3.65%	-1.86%	-5.60%	-6.78%	-4.91%	-4.83%	-4.05%	-5.54%	-4.44%	-3.77%	-3.32%
52	1.65%	0.77%	2.11%	1.49%	3.04%	1.07%	1.03%	1.44%	1.31%	3.27%	-0.06%	4.97%	4.99%	1.66%
53	0.85%	-0.09%	0.46%	1.12%	1.64%	-0.70%	-1.65%	0.32%	-0.16%	-1.19%	-1.61%	3.53%	0.25%	0.39%
54	1.33%	1.99%	4.35%	1.81%	1.01%	0.85%	0.60%	0.32%	0.22%	0.79%	1.24%	0.27%	3.14%	1.15%
55	7.03%	5.80%	10.12%	8.25%	8.67%	7.63%	6.61%	7.21%	5.79%	6.45%	8.69%	6.99%	6.83%	8.25%
56	5.80%	5.43%	3.53%	1.39%	4.26%	5.60%	4.80%	3.74%	4.21%	4.17%	5.53%	4.08%	4.07%	4.07%
57	1.03%	1.21%	2.38%	2.77%	-0.05%	0.76%	2.93%	1.32%	0.49%	1.35%	3.13%	-0.50%	-0.58%	-0.18%
58	-2.13%	-2.80%	-2.13%	-2.65%	-3.43%	-1.59%	-1.82%	-2.48%	-3.12%	-2.73%	-3.28%	-2.62%	-1.58%	-2.74%
59	6.84%	7.56%	6.13%	5.71%	6.33%	8.74%	10.23%	4.76%	4.54%	4.23%	4.64%	7.82%	7.51%	5.54%
60	0.23%	-1.10%	1.85%	-2.28%	-1.99%	2.55%	1.01%	-0.93%	-0.28%	-1.19%	-1.32%	-0.62%	-0.54%	-1.68%
61	-18.67%	-14.41%	-18.68%	-15.71%	-16.98%	-17.08%	-18.13%	-17.27%	-16.77%	-15.56%	-17.72%	-15.51%	-14.08%	-17.08%
62	6.81%	7.34%	4.78%	2.75%	10.38%	8.16%	14.35%	5.70%	4.78%	5.31%	9.44%	8.85%	7.36%	4.15%
63	3.63%	2.43%	9.74%	9.30%	8.08%	4.62%	3.67%	4.96%	7.99%	7.1%	3.10%	4.61%	6.88%	6.44%
64	5.84%	5.94%	5.47%	6.61%	3.95%	7.26%	9.57%	7.07%	6.19%	6.05%	5.20%	6.28%	6.97%	7.17%
65	11.02%	9.90%	12.10%	7.84%	8.96%	12.10%	15.94%	12.78%	8.83%	7.84%	12.53%	7.98%	10.52%	9.76%
66	6.70%	6.05%	9.32%	5.47%	3.88%	6.92%	12.10%	5.64%	4.94%	3.50%	5.87%	2.85%	6.98%	1.34%
67	-3.10%	-5.52%	-4.94%	-3.83%	-2.30%	-3.22%	-2.14%	-5.26%	-4.12%	-3.91%	-5.02%	-6.07%	-4.55%	-3.81%
68	5.55%	5.87%	4.11%	5.21%	4.02%	6.87%	13.51%	5.63%	6.41%	4.56%	5.22%	5.09%	5.72%	2.25%
69	-0.88%	-1.01%	-1.96%	-1.33%	3.39%	-0.24%	3.59%	-0.66%	1.07%	0.74%	-0.03%	-0.55%	-1.57%	1.03%
70	-2.90%	-3.16%	-4.14%	-2.19%	-4.30%	-4.90%	-5.36%	-2.06%	-3.05%	-3.31%	-2.79%	-4.05%	-4.50%	-3.45%
71	4.77%	6.63%	8.94%	4.22%	6.16%	9.66%	7.68%	6.62%	6.88%	5.91%	8.40%	7.84%	5.97%	6.71%
72	-3.88%	-2.94%	-3.56%	-2.29%	-4.55%	-4.04%	-3.83%	-3.08%	-4.13%	-3.15%	-1.46%	-3.68%	-3.93%	-5.81%
73	-0.77%	1.29%	-1.13%	1.88%	-0.57%	-2.01%	3.06%	-1.01%	-0.44%	-1.17%	-0.65%	0.81%	-0.48%	-2.39%
74	-1.53%	-1.14%	-1.95%	-5.80%	-0.36%	-0.95%	1.26%	0.38%	-1.68%	-1.38%	-2.63%	-1.97%	-2.21%	-3.08%
75	8.53%	6.40%	7.26%	7.00%	2.93%	5.53%	5.43%	4.11%	5.54%	6.63%	4.35%	4.89%	6.90%	7.92%
76	4.70%	5.44%	2.28%	4.75%	1.47%	5.71%	11.82%	6.44%	3.79%	2.82%	3.85%	3.94%	2.83%	1.71%
77	14.97%	8.93%	8.54%	3.81%	7.64%	8.20%	16.20%	10.23%	11.08%	8.21%	12.20%	9.84%	8.87%	6.23%
78	-6.75%	-2.92%	-5.12%	-5.95%	-4.31%	-3.17%	-3.37%	-4.06%	-4.12%	-3.74%	-4.89%	-5.54%	-7.25%	-6.23%
79	3.73%	5.98%	-0.97%	-5.03%	-2.48%	4.44%	16.58%	14.89%	2.93%	1.13%	6.98%	7.37%	2.25%	4.19%
80	9.39%	6.64%	12.08%	7.29%	7.80%	8.11%	1.20%	1.81%	8.29%	8.39%	6.95%	5.55%	7.55%	8.50%

111

81 82 83 84 85 86 87 88 89 810 811 812 813 814 815 816 817 818 819 8100 8110 8120 8130 8140 8150 8160 8170 8180 8190 81000 81100 81200 81300 81400 81500 81600 81700 81800 81900 810000 811000 812000 813000 814000 815000 816000 817000 818000 819000 8100000 8110000 8120000 8130000 8140000 8150000 8160000 8170000 8180000 8190000 81000000 81100000 81200000 81300000 81400000 81500000 81600000 81700000 81800000 81900000 810000000 811000000 812000000 813000000 814000000 815000000 816000000 817000000 818000000 819000000 8100000000 8110000000 8120000000 8130000000 8140000000 8150000000 8160000000 8170000000 8180000000 8190000000 81000000000 81100000000 81200000000 81300000000 81400000000 81500000000 81600000000 81700000000 81800000000 81900000000 810000000000 811000000000 812000000000 813000000000 814000000000 815000000000 816000000000 817000000000 818000000000 819000000000 8100000000000 8110000000000 8120000000000 8130000000000 8140000000000 8150000000000 8160000000000 8170000000000 8180000000000 8190000000000 81000000000000 81100000000000 81200000000000 81300000000000 81400000000000 81500000000000 81600000000000 81700000000000 81800000000000 81900000000000 810000000000000 811000000000000 812000000000000 813000000000000 814000000000000 815000000000000 816000000000000 817000000000000 818000000000000 819000000000000 8100000000000000 8110000000000000 8120000000000000 8130000000000000 8140000000000000 8150000000000000 8160000000000000 8170000000000000 8180000000000000 8190000000000000 81000000000000000 81100000000000000 81200000000000000 81300000000000000 81400000000000000 81500000000000000 81600000000000000 81700000000000000 81800000000000000 81900000000000000 810000000000000000 811000000000000000 812000000000000000 813000000000000000 814000000000000000 815000000000000000 816000000000000000 817000000000000000 818000000000000000 819000000000000000 8100000000000000000 8110000000000000000 8120000000000000000 8130000000000000000 8140000000000000000 8150000000000000000 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Microsoft Excel - Patent #4 (RCS example)			
A1	A	B	C
2	1 This worksheet is for calculating total returns net of the risk-free rate		
3	1 month	LCGE	LCGE
4	T-Bill	Large-Cap Growth Fund	Large-Cap Fund
5		minus	
6	risk-free	Average	
7	rate	Equal Wtd.	
8			
9			
10			
11			
12			
13			
14			
15			
16			
17	0.0047	0.0069672131147541	=C18-\$B18
18	01/31/1995	0.0048416666666666	=C19-\$B19
19	02/28/1995	0.0048333333333333	=C20-\$B20
20	03/31/1995	0.0048333333333333	=C21-\$B21
21	04/30/1995	0.004775	0.031573770491803
22	05/31/1995	0.004725	=C22-\$B22
23	06/30/1995	0.00475	0.0514172131147541
24	07/31/1995	0.0047833333333333	=C23-\$B23
25	08/31/1995	0.004722950819672	=C24-\$B24
26	09/30/1995	0.0045083333333333	=C25-\$B25
27	10/31/1995	0.0043833333333333	=C26-\$B26
28	11/30/1995	0.0044166666666666	=C27-\$B27
29	12/31/1995	0.0044333333333333	=C28-\$B28
30	01/31/1996	-0.0044021311475409E	=C29-\$B29
31	02/29/1996	0.0044183333333333	=C30-\$B30
32	03/31/1996	0.0044058333333333	=C31-\$B31
33	04/30/1996	0.0044133333333333	=C32-\$B32
34	05/31/1996	0.0044158333333333	=C33-\$B33
		0.0296311475409836	=C34-\$B34
		0.044163991803278889	✓ Possible method to AC selection
		0.0238991803278889	✓ Tracking TR
		0.0321959016393443	✓ MF selection #3
		0.0296311475409836	✓ MF selection #2
		0.0441333333333333	✓ MF selection #1
		0.0124731147540984	✓ 1st 2 fund filters
		0.0247131147540984	✓ Rawdata

Fig. 7.7

Fig. 7.8

8.1

Fig. 8.2

Fig. 8.3

Microsoft Excel - Patent 14 (RCS example)														
A50	A	B	C	D	E	F	G	H	I	J	K	L	M	N
50	09/30/1997	4.99%	5.94%	4.77%	5.45%	4.54%	2.62%	6.54%	3.17%	4.65%	5.27%	4.25%	4.08%	3.57%
51	10/31/1997	-4.09%	-5.92%	-3.59%	-3.19%	-5.07%	-8.33%	-4.18%	-2.32%	-4.53%	-1.92%	-1.41%	-6.12%	-
52	11/30/1997	1.78%	0.47%	5.53%	-0.85%	5.27%	0.51%	2.66%	4.10%	5.00%	1.91%	-1.13%	2.16%	1.80%
53	12/31/1997	0.68%	1.46%	1.56%	-1.50%	0.28%	-1.49%	1.29%	1.05%	0.77%	-1.17%	-0.59%	1.75%	1.78%
54	01/31/1998	1.05%	-1.32%	3.30%	2.67%	2.66%	5.26%	2.20%	2.46%	2.94%	-0.23%	-0.87%	-0.38%	-0.01%
55	02/28/1998	7.41%	8.93%	8.47%	8.94%	8.19%	10.15%	7.51%	7.40%	6.49%	10.63%	6.28%	7.79%	6.01%
56	03/31/1998	4.16%	2.72%	4.64%	4.38%	3.26%	-0.05%	2.15%	3.68%	4.71%	2.80%	4.23%	2.20%	2.46%
57	04/30/1998	1.17%	0.50%	-2.89%	3.34%	-0.04%	4.19%	2.19%	1.96%	0.42%	2.12%	2.15%	1.70%	1.50%
58	05/31/1998	-3.07%	-5.44%	-3.00%	-3.47%	-2.83%	-5.47%	-3.64%	-1.95%	-2.43%	-3.24%	-4.79%	-4.23%	-1.67%
59	06/30/1998	5.83%	9.00%	7.14%	9.00%	6.79%	7.14%	6.89%	5.98%	6.71%	6.97%	4.17%	5.95%	4.78%
60	07/31/1998	-1.11%	-2.71%	-0.78%	-0.85%	-1.02%	-0.15%	-0.21%	-1.01%	-0.45%	-2.50%	-4.33%	-2.49%	-1.14%
E1	08/31/1998	-16.87%	-17.26%	-15.11%	-17.49%	-13.96%	-23.91%	-17.10%	-14.53%	-13.45%	-17.83%	-17.49%	-18.13%	-15.23%
E2	09/30/1998	7.09%	7.42%	8.55%	11.66%	6.76%	5.11%	8.99%	5.68%	6.28%	6.83%	8.57%	9.95%	6.58%
E3	10/31/1998	5.92%	7.58%	3.28%	2.89%	7.66%	14.80%	6.95%	6.63%	8.02%	7.39%	4.21%	2.16%	4.28%
E4	11/30/1998	6.63%	4.80%	6.89%	6.41%	6.84%	9.44%	9.19%	6.91%	6.44%	6.68%	5.03%	6.64%	8.07%
E5	12/31/1998	10.43%	10.04%	6.39%	18.02%	7.84%	8.57%	11.61%	8.30%	7.30%	13.18%	12.03%	10.06%	9.41%
E6	01/31/1999	6.50%	3.54%	5.44%	12.89%	5.93%	14.23%	7.82%	5.05%	5.80%	7.94%	6.66%	7.15%	6.81%
E7	02/28/1999	-4.53%	-4.44%	-1.32%	-3.67%	-4.06%	-6.17%	-4.56%	-5.29%	-4.29%	-4.44%	-4.07%	-6.54%	-5.32%
E8	03/31/1999	5.78%	3.63%	0.58%	11.78%	4.74%	5.16%	5.84%	3.22%	4.45%	6.09%	6.14%	6.22%	6.88%
E9	04/30/1999	-0.15%	-0.73%	-1.63%	4.73%	-0.42%	-2.08%	0.08%	-1.16%	-0.57%	-0.98%	-0.56%	4.57%	-2.65%
E10	05/31/1999	-3.66%	-3.11%	-6.46%	-5.97%	-3.58%	-2.88%	-3.88%	-3.70%	-3.31%	-5.06%	-4.51%	-1.94%	-4.84%
E11	06/30/1999	6.92%	8.36%	5.57%	7.63%	6.63%	10.42%	8.45%	6.99%	6.90%	7.47%	7.15%	5.78%	10.06%
E12	07/31/1999	-3.54%	-3.87%	-5.82%	-4.31%	-3.57%	-4.02%	-5.24%	-4.00%	-3.53%	-2.98%	-2.61%	-5.37%	-3.66%
E13	08/31/1999	0.00%	0.22%	-0.18%	2.39%	2.16%	2.06%	-0.13%	0.40%	0.95%	-0.32%	-1.30%	-0.72%	-0.28%
E14	09/30/1999	-1.25%	-1.60%	-1.24%	4.49%	-2.82%	-1.20%	-4.19%	-2.38%	-2.09%	-1.75%	-1.73%	-4.59%	0.30%
E15	10/31/1999	6.69%	7.83%	6.89%	7.02%	7.61%	10.12%	8.24%	8.26%	6.51%	5.90%	4.64%	3.53%	5.84%
E16	11/30/1999	5.21%	6.96%	-1.01%	10.53%	2.59%	4.90%	3.27%	2.87%	3.87%	4.69%	4.77%	2.97%	6.67%
E17	12/31/1999	11.52%	21.27%	4.25%	19.32%	11.20%	8.51%	10.58%	6.66%	7.37%	7.53%	5.90%	4.06%	14.83%
E18	01/31/2000	-4.27%	-5.35%	-5.07%	-0.27%	-7.27%	0.56%	-2.98%	-6.00%	-7.11%	-6.30%	-6.23%	-4.47%	-3.20%
E19	02/29/2000	6.37%	13.70%	-5.41%	11.83%	3.03%	8.70%	1.44%	1.70%	1.63%	1.39%	1.42%	0.23%	15.18%
E20	03/31/2000	5.14%	5.34%	14.17%	1.29%	7.75%	8.52%	11.34%	8.57%	8.75%	10.57%	8.63%	8.42%	4.67%

Fig. 8.4

Microsoft Excel - Patent #4 (RCS example)

File Edit View Insert Format Tools Data Accounting Window Help

5.5325%

DP50

DQ DR DS DT DV DW DX DY EA EB EC ED

50 5.53% 5.47% 5.35% 3.87% 4.71% 3.73% 16.34% 0.26% 0.47% -0.54% 0.43% 0.40% -0.10%
51 -4.83% -4.05% -5.54% -4.44% -3.77% -3.32% 16.48% 0.30% 0.28% -0.39% 0.30% -0.10% 0.04%
52 1.31% 3.27% -0.08% 4.97% 4.99% 1.66% 15.02% 0.22% 0.38% -0.56% 0.41% -0.10% 0.11%
53 -0.16% 1.19% -1.61% 3.53% 0.25% 0.39% 12.86% 0.25% 0.55% -0.69% 0.38% -0.10% 0.26%
54 0.22% 0.79% 1.24% 0.27% 3.14% 1.15% 12.48% 0.27% 0.57% -0.61% 0.39% 0.06% 0.31%
55 5.79% 6.45% 0.69% 6.89% 6.99% 6.83% 14.10% 0.22% 0.69% -0.69% 0.45% 0.03% 0.22%
56 4.21% 4.17% 5.53% 4.08% 4.07% 4.07% 13.08% 0.06% 0.74% -0.72% 0.43% -0.01% 0.10%
57 -0.49% 1.35% 3.13% -0.50% -0.58% -0.18% 14.53% -0.06% 0.51% -0.70% 0.40% 0.06% 0.11%
58 -3.12% -2.73% -3.28% -2.62% -1.58% -2.74% 15.93% -0.20% 0.39% -0.67% 0.36% -0.05% 0.09%
59 4.54% 4.23% 4.64% 7.82% 7.51% 5.54% 14.99% -0.12% 0.38% -0.44% 0.30% -0.06% 0.16%
60 -0.28% -1.19% -1.32% -0.62% -0.54% -1.68% 13.22% -0.16% 0.18% -0.37% 0.21% -0.30% 0.12%
61 -16.77% -15.56% -17.72% -15.51% -14.08% -17.08% 11.66% -0.31% 0.20% -0.50% 0.49% -0.27% 0.35%
62 4.78% 5.31% 9.44% 8.85% 7.38% 4.15% 12.76% -0.30% 0.23% -0.35% 0.48% -0.42% 0.33%
63 7.99% 7.71% 3.10% 4.61% 6.88% 6.44% 10.62% -0.12% 0.22% -0.28% 0.54% -0.19% 0.42%
64 6.19% 6.05% 5.20% 6.28% 6.97% 7.17% 10.62% -0.18% 0.25% -0.20% 0.50% -0.34% 0.50%
65 8.83% 7.84% 12.53% 7.98% 10.52% 9.76% 13.17% -0.34% 0.09% -0.15% 0.48% -0.42% 0.45%
66 4.94% 3.50% 5.87% 2.85% 6.98% 1.34% 14.34% -0.32% 0.18% -0.09% 0.42% -0.27% 0.43%
67 -4.12% -3.91% -5.02% -6.07% -4.55% -3.81% 13.70% -0.24% 0.26% -0.29% 0.35% -0.13% 0.45%
68 6.41% 4.56% 5.22% 5.09% 5.72% 2.25% 16.88% -0.32% 0.12% 0.50% 0.33% -0.31% 0.54%
69 1.07% 0.74% -0.03% -0.55% -1.57% 1.03% 15.61% -0.31% 0.08% 0.89% 0.21% -0.35% 0.47%
70 -3.05% -3.31% -2.79% -4.06% -4.50% -3.45% 14.49% -0.42% -0.18% 0.81% 0.21% -0.27% 0.46%
71 6.88% 5.91% 8.40% 7.84% 5.97% 6.71% 13.34% -0.46% -0.19% 0.83% 0.20% -0.21% 0.46%
72 -4.13% -3.15% -1.46% -3.68% -3.93% -5.81% 13.62% -0.40% -0.29% 0.98% 0.19% -0.26% 0.41%
73 -0.44% -1.17% -0.65% 0.81% -0.48% -2.39% 14.40% -0.61% -0.15% 0.97% 0.39% -0.28% 0.42%
74 -1.68% -1.38% -2.63% -1.97% -2.21% -3.06% 17.45% -0.65% -0.17% 1.26% 0.31% -0.12% 0.25%
75 5.54% 6.63% 4.35% 4.89% 6.90% 7.92% 18.92% -0.54% -0.15% 1.16% 0.44% 0.08% 0.26%
76 3.79% 2.82% 3.85% 3.94% 2.83% 1.71% 21.04% -0.43% -0.51% 1.45% 0.22% 0.09% 0.15%
77 11.08% 8.21% 12.20% 9.84% 8.87% 6.23% 27.37% -0.32% -0.67% 1.69% 0.25% 0.09% 0.09%
78 -4.12% -3.74% -4.89% -5.54% -7.25% -6.23% 24.65% -0.24% -0.86% 1.89% -0.02% 0.25% 0.14%
79 2.93% 1.13% 6.98% 7.37% 2.25% 4.19% 26.06% -0.05% -1.26% 2.02% -0.15% 0.24% -0.02%
80 8.29% 8.39% 6.95% 5.55% 7.55% 8.50% 27.95% 0.01% -0.97% 1.87% -0.03% 0.51% 0.26%

81

82

83

1st 2 fund filters / MF selection #1 \ MF selection #2 / MF selection #3 \ Tracking TR \ Possible method to AC selection / | | |

Fig. 8.5

Microsoft Excel - Patent #4 (RCS example)

File Edit View Insert Format Tools Data Accounting Window Help

■ INDEX(LINEST(DM27:DM50,SB27:SB50),2)

1H50

1H 1U 1K 1L 1M 1N 1O 1P 1Q 1R 1S 1T 1U 1V

50 -0.49% -1.06% -0.11% 0.04% 0.48% 0.24% -0.26% 0.34% 0.14%
51 -0.42% -0.90% 0.09% 0.04% 0.48% 0.10% -0.24% 0.23% 0.22%
52 -0.36% -0.82% 0.08% 0.02% 0.48% 0.01% -0.22% 0.36% 0.24%
53 -0.41% -0.81% -0.04% -0.02% 0.43% -0.05% -0.08% 0.34% 0.22%
54 -0.46% -0.78% -0.03% -0.04% 0.44% -0.01% -0.09% 0.37% 0.21%
55 -0.43% -0.90% -0.06% -0.05% 0.43% -0.04% -0.07% 0.39% 0.30%
56 -0.35% -0.81% -0.10% -0.06% 0.39% -0.01% -0.07% 0.45% 0.32%
57 -0.35% -0.89% -0.07% -0.10% 0.44% 0.07% -0.12% 0.40% 0.26%
58 -0.18% -0.75% -0.01% -0.09% 0.42% 0.08% -0.09% 0.51% 0.27%
59 -0.08% -0.47% 0.01% -0.16% 0.32% 0.09% -0.08% 0.51% 0.25%
60 0.31% -0.20% 0.00% -0.14% 0.22% -0.11% -0.02% 0.49% 0.12%
61 0.30% -0.04% -0.13% -0.19% 0.25% -0.11% 0.10% 0.63% -0.02%
62 0.32% 0.15% -0.15% -0.24% 0.19% 0.04% 0.13% 0.68% -0.10%
63 0.31% 0.15% -0.17% -0.16% 0.21% -0.12% 0.16% 0.65% -0.19%
64 0.33% 0.31% -0.14% -0.17% 0.21% -0.16% 0.10% 0.64% -0.14%
65 0.41% 0.42% -0.09% -0.27% 0.17% -0.17% 0.12% 0.71% -0.14%
66 0.40% 0.50% -0.09% -0.30% 0.10% -0.22% 0.07% 0.70% -0.28%
67 0.55% 0.98% -0.18% -0.37% 0.00% -0.22% -0.14% 0.55% -0.30%
68 0.48% 1.00% -0.17% -0.28% 0.02% -0.22% -0.02% 0.56% -0.50%
69 0.50% 1.21% -0.14% -0.21% 0.01% -0.18% -0.12% 0.41% -0.43%
70 0.44% 1.19% -0.07% -0.22% 0.01% -0.11% -0.15% 0.36% -0.43%
71 0.46% 1.11% -0.09% -0.21% -0.03% -0.07% -0.13% 0.30% -0.36%
72 0.43% 1.04% -0.06% -0.24% -0.05% 0.01% -0.09% 0.30% -0.46%
73 0.26% 1.16% -0.17% -0.25% -0.04% -0.09% 0.04% 0.38% -0.57%
74 0.29% 1.30% -0.12% -0.30% -0.09% -0.16% 0.03% 0.33% -0.62%
75 0.31% 1.35% -0.15% -0.28% -0.05% -0.17% 0.02% 0.35% -0.61%
76 0.36% 1.59% -0.09% -0.30% -0.18% -0.15% -0.15% 0.14% -0.73%
77 0.37% 1.79% -0.10% -0.27% -0.24% -0.04% -0.30% 0.13% -0.81%
78 0.44% 1.90% -0.06% -0.24% -0.24% -0.07% -0.36% -0.16% -0.95%
79 0.37% 2.25% 0.22% -0.30% -0.38% -0.09% -0.32% -0.27% -1.04%
80 0.42% 2.09% 0.12% -0.19% -0.26% -0.08% -0.30% -0.18% -0.92%

81

82

83 ▶▶▶▶▶ rawdata ✓ 1st 2 fund filters ✓ MF selection #1 ✓ MF selection #2 ✓ MF selection #3 ✓ Tracking TR ✓ Possible method to AC selection / |◀| |▶|

Fig. 8.6

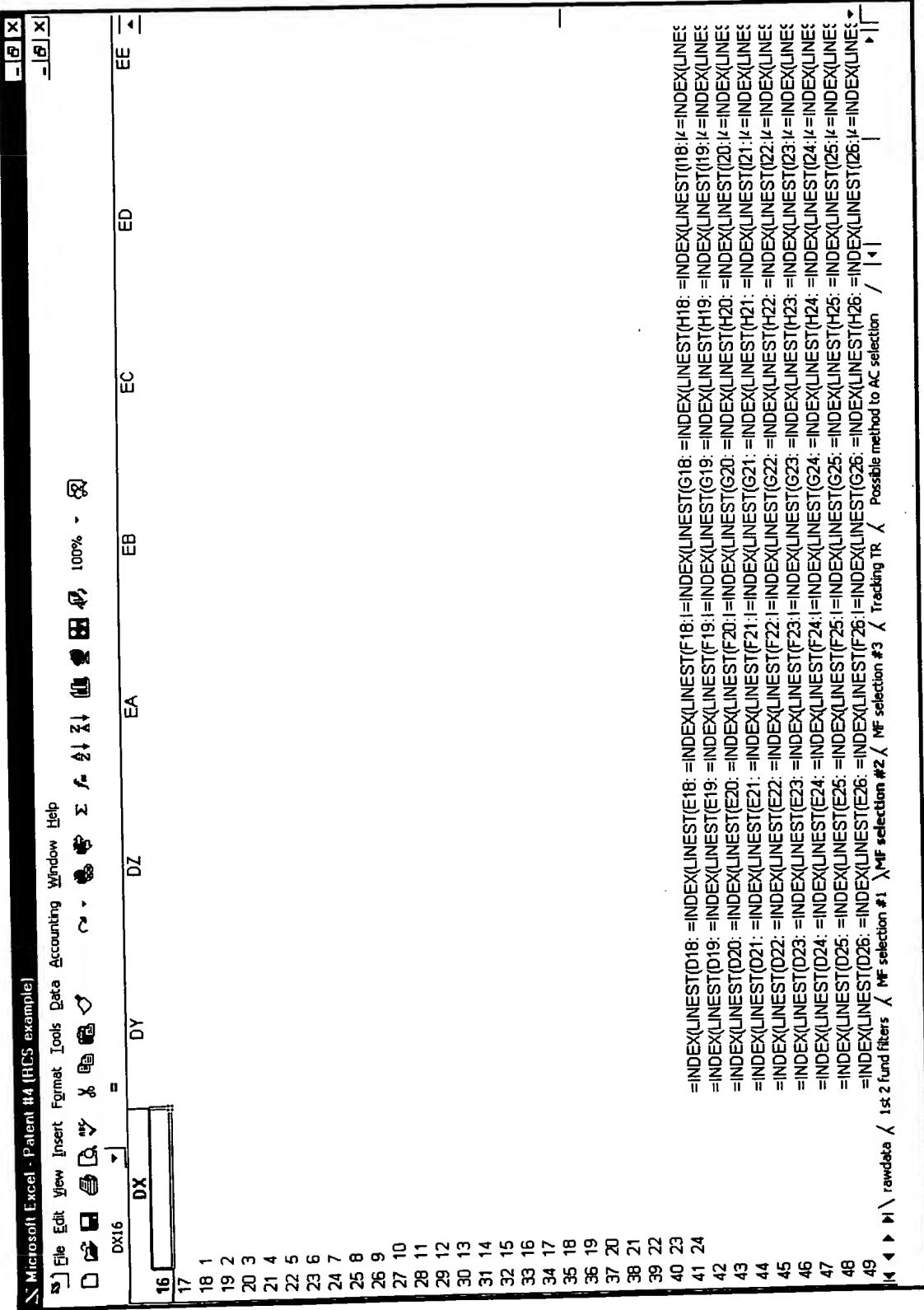


Fig. 8.7

Fig. 9.1

	M1	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	A-		
2	Rank	03/31/1998	Rank	06/30/1998	Rank	09/30/1998	Rank	12/31/1998	Rank	03/31/1999	Rank	06/30/1999	Rank	09/30/1999	Rank	12/31/1999	Rank	09/30/1999	Rank	12/31/1999	Rank
3	Rank	03/31/1998	Rank	06/30/1998	Rank	09/30/1998	Rank	12/31/1998	Rank	03/31/1999	Rank	06/30/1999	Rank	09/30/1999	Rank	12/31/1999	Rank	09/30/1999	Rank	12/31/1999	Rank
4																					
5	32	0.06%	59	-0.12%	80	-0.30%	100	-0.34%	105	-0.32%	103	-0.46%	111	-0.65%	115	-0.32%	94				
6	6	0.74%	3	0.38%	22	0.23%	31	0.09%	52	0.12%	48	-0.19%	87	-0.17%	88	-0.67%	112				
7	115	-0.72%	118	-0.44%	106	-0.35%	105	-0.15%	89	0.50%	16	0.83%	5	1.26%	5	1.69%	4				
8	19	0.43%	16	0.30%	30	0.48%	14	0.48%	11	0.33%	24	0.20%	31	0.31%	24	0.25%	29				
9	79	-0.01%	66	-0.06%	72	-0.42%	108	-0.42%	107	-0.31%	102	-0.21%	90	-0.12%	81	0.09%	42				
10	29	0.10%	56	0.16%	43	0.33%	20	0.45%	13	0.54%	13	0.46%	14	0.25%	29	0.09%	43				
11	21	0.37%	24	0.34%	27	0.32%	21	0.34%	21	0.12%	47	0.02%	56	0.17%	33	-0.07%	60				
12	8	0.68%	4	0.60%	5	0.77%	5	0.75%	3	0.54%	15	0.36%	17	0.46%	13	0.28%	25				
13	88	-0.36%	99	-0.16%	85	-0.34%	104	-0.18%	94	0.08%	56	0.00%	62	-0.09%	69	-0.18%	78				
14	50	-0.16%	84	-0.32%	100	-0.62%	111	-0.63%	114	-0.55%	114	-0.52%	114	-0.62%	114	-0.79%	117				
15	95	-0.38%	102	-0.22%	87	0.05%	55	-0.13%	85	-0.24%	92	0.01%	60	-0.24%	97	-0.80%	118				
16	110	-0.55%	112	-0.31%	97	-0.30%	101	-0.15%	91	-0.27%	97	-0.28%	98	-0.10%	75	0.06%	49				
17	4	0.44%	14	0.40%	20	-0.02%	70	-0.05%	75	-0.31%	101	-0.34%	104	-0.42%	106	-0.75%	115				
18	65	-0.03%	68	-0.13%	81	0.08%	51	0.15%	46	0.19%	37	0.18%	37	0.14%	40	0.31%	22				
19	30	-0.03%	69	-0.51%	109	-0.44%	109	-0.13%	86	0.17%	39	0.27%	23	0.41%	16	0.10%	39				
20	89	-0.34%	98	-0.29%	94	-0.01%	67	-0.08%	76	0.24%	29	0.22%	30	0.14%	38	0.17%	33				
21	109	-0.39%	104	-0.30%	95	-0.31%	103	-0.32%	104	-0.23%	90	0.01%	59	0.06%	46	0.38%	18				
22	85	0.20%	86	-0.06%	74	-0.07%	75	-0.04%	70	-0.20%	86	-0.09%	79	-0.09%	68	-0.09%	64				
23	90	-0.30%	93	-0.08%	77	0.07%	53	0.03%	58	0.15%	46	0.20%	32	0.21%	31	0.45%	16				
24	37	0.14%	48	0.12%	49	0.06%	74	-0.10%	83	0.04%	64	-0.12%	82	-0.06%	66	-0.30%	91				
25	121	-1.19%	122	-1.54%	122	-1.50%	122	-1.10%	120	-1.14%	121	-0.79%	120	-0.70%	118	-0.50%	105				
26	93	-0.27%	92	-0.18%	86	-0.14%	84	0.08%	54	0.22%	31	0.19%	33	0.33%	21	0.79%	11				
27	25	0.41%	19	0.40%	21	0.12%	48	0.06%	56	-0.01%	70	-0.25%	95	-0.10%	72	-0.27%	89				
28	92	-0.19%	86	-0.23%	90	-0.17%	89	-0.12%	84	-0.19%	85	-0.07%	74	0.09%	42	0.07%	47				
29	34	0.31%	32	0.38%	23	0.35%	17	0.27%	23	0.22%	32	0.12%	40	0.03%	48	-0.08%	63				
30	56	0.05%	60	0.04%	61	0.07%	52	0.21%	35	0.16%	41	-0.14%	86	-0.01%	55	-0.06%	59				
31	77	0.01%	63	-0.04%	71	-0.05%	72	0.17%	41	0.16%	42	0.10%	43	0.08%	43	-0.15%	70				
32	55	0.35%	26	0.24%	38	0.95%	2	0.74%	4	0.87%	3	1.10%	2	1.45%	1	2.28%	1				
33	122	-1.02%	121	-0.84%	119	-0.18%	90	0.02%	60	0.55%	12	0.48%	13	0.67%	8	1.22%	7				
34	27	0.50%	8	0.48%	10	0.67%	8	0.67%	8	0.67%	5	0.52%	12	0.67%	9	0.84%	9				

Fig. 9.2

Microsoft Excel - Patent #4 (HCS example)

File Edit View Insert Format Tools Date Accounting Window Help

1 AE1 AE AF AG AH AI AJ AK AL AM AN AO AP AQ AR AS AT AU

2 12/31/1996 Rank 03/31/1997 Rank 06/30/1997 Rank 09/30/1997 Rank 12/31/1997 Rank 03/31/1998 Rank 06/30/1998 Rank

3

4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34

5 2 Wp Stewart Growth Fund 0.68% 4 0.49% 10 0.55% 10 0.47% 13 0.55% 6 0.74% 3 0.38% 22

6 3 WM:Growth,A -0.10% 75 -0.28% 92 -0.49% 106 -0.54% 110 -0.69% 115 -0.72% 118 -0.44% 106

7 7 Vanguard US Growth 0.74% 3 0.62% 3 0.62% 7 0.39% 22 0.35% 21 0.37% 24 0.36% 27

8 8 Vanguard Growth Indx:Inv 0.59% 10 0.58% 5 0.70% 2 0.55% 7 0.53% 8 0.68% 4 0.60% 5

9 28 Rydex:OTC Fund:Inv 0.63% 6 0.47% 15 0.19% 51 0.43% 17 0.11% 55 0.35% 26 0.24% 38

10 55 MFS Mass Invest Gro,A -0.38% 101 0.08% 57 0.16% 54 0.34% 26 0.65% 2 0.82% 2 0.68% 2

11 58 Merrill Growth Fund,A 0.75% 2 0.75% 2 0.56% 9 0.83% 2 0.58% 3 0.30% 33 -0.40% 105

12 62 Magna:Growth & Income 0.59% 12 0.59% 4 0.63% 6 0.61% 4 0.37% 20 0.43% 15 0.44% 15

13 64 Legg Mason Value Tr:Nav 1.29% 1 1.35% 1 1.28% 1 1.36% 1 1.07% 1 1.09% 1 1.24% 1

14 67 Janus Twenty 0.36% 28 0.45% 16 0.38% 25 0.22% 45 0.29% 28 0.27% 34 0.65% 3

15 68 Janus Mercury -0.21% 86 -0.29% 93 -0.49% 107 -0.59% 111 -0.60% 112 -0.61% 115 -0.28% 93

16 115 Alger Ret:Cap Apprec -0.81% 116 -0.54% 114 -0.95% 119 -1.05% 120 -0.81% 119 -0.81% 119 -0.47% 108

Fig. 9.3

Microsoft Excel - Patient #4 [RCS example]

File Edit View Insert Format Tools Data Accounting Window Help

Rank 03/31/1998 Rank 06/30/1998 Rank 09/30/1998 Rank 12/31/1998 Rank 03/31/1999 Rank 06/30/1999 Rank 09/30/1999 Rank 12/31/1999 Rank

AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB	BC	BD	BE	BF	BG	BH	Rank
1																		
2																		
3																		
4																		
5	6	0.74%	3	0.38%	22	0.23%	31	0.09%	52	0.12%	48	-0.19%	87	-0.17%	88	-0.67%	112	
6	115	-0.77%	118	-0.44%	105	-0.35%	105	-0.15%	89	0.50%	16	0.83%	5	1.26%	5	1.69%	4	
7	21	0.37%	24	0.34%	27	0.32%	21	0.34%	21	0.12%	47	0.02%	56	0.11%	33	-0.07%	60	
8	8	0.68%	4	0.60%	5	0.77%	5	0.75%	3	0.54%	15	0.36%	17	0.46%	13	0.28%	25	
9	55	0.35%	26	0.24%	38	0.95%	2	0.74%	4	0.87%	3	1.10%	2	1.45%	1	2.28%	1	
10	2	0.82%	2	0.68%	2	0.79%	4	0.88%	2	0.63%	8	0.56%	9	0.40%	18	0.28%	24	
11	3	0.30%	33	-0.40%	105	-1.20%	120	-2.10%	122	-2.73%	122	-2.39%	122	-2.51%	122	-2.12%	122	
12	20	0.43%	15	0.44%	15	0.53%	11	0.34%	22	0.05%	63	0.00%	61	-0.01%	54	-0.08%	62	
13	1	1.09%	1	1.24%	1	0.83%	3	0.67%	7	0.79%	4	0.65%	6	0.16%	35	0.16%	34	
14	28	0.27%	34	0.65%	3	1.06%	1	1.10%	1	1.41%	1	1.04%	3	1.36%	3	1.61%	5	
15	112	-0.61%	115	-0.28%	93	-0.19%	93	-0.02%	68	0.63%	9	0.95%	4	1.36%	2	1.78%	3	
16	119	-0.81%	119	-0.47%	108	0.15%	40	0.42%	16	1.00%	2	1.11%	1	1.30%	4	1.79%	2	
17																		
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32																		
33																		
34																		

Legend:  rawdata  1st 2 fund filters  MF selection #1  MF selection #2  MF selection #3  Tracking TR  Possible method to AC selection  /  | | |

Fig. 9.4

Legend:  rawdata  1st 2 fund filters  MF selection #1  MF selection #2  MF selection #3  Tracking TR  Possible method to AC selection  /  | | |

Fig. 9.5